

Syndicated Loan Portfolio of Domestic Entities (1)

Billions of dollars; levels, not seasonally adjusted

		2013	2014	2015	2016	2017	2018	2018		2018		2019	
								Q1	Q2	Q3	Q4	Q1	
<i>Depository institutions (2)</i>													
1	Total credit amount outstanding (3,4)	506.2	606.5	667.7	743.1	869.3	997.1	924.0	928.9	944.3	997.1	1008.9	1
2	With missing default risk	31.7	31.2	30.0	38.2	154.2	229.7	208.2	214.5	222.9	229.7	228.6	2
3	With no default risk	29.9	34.1	38.6	52.0	54.6	64.4	64.2	76.7	39.8	64.4	50.4	3
4	With default risk between 0 percent and less than 0.5 percent	243.3	298.6	340.4	356.1	378.1	416.5	373.8	363.7	399.7	416.5	433.8	4
5	With default risk between 0.5 percent and less than 1 percent	95.8	114.7	105.2	117.2	113.1	112.6	108.4	109.0	111.8	112.6	116.1	5
6	With default risk between 1 percent and less than 2.5 percent	62.7	76.7	82.3	97.4	88.5	103.5	85.6	80.3	86.6	103.5	106.2	6
7	With default risk between 2.5 percent and less than 5 percent	20.0	25.1	25.3	26.5	34.9	36.6	37.8	41.9	46.2	36.6	33.4	7
8	With default risk between 5 percent and less than 10 percent	9.1	11.6	13.0	19.7	19.3	14.8	16.8	15.8	15.0	14.8	17.9	8
9	With default risk between 10 percent and less than 25 percent	7.9	8.5	21.8	12.7	12.9	10.9	12.8	12.0	14.0	10.9	11.6	9
10	With default risk between 25 percent and less than 100 percent	0.5	0.5	1.2	1.7	2.1	1.3	2.1	1.1	1.0	1.3	1.2	10
11	In default	5.3	5.6	10.0	21.6	11.8	6.9	14.4	13.7	7.4	6.9	9.6	11
<i>Other financial institutions</i>													
12	Total credit amount outstanding (3,5)	606.9	674.7	713.8	690.2	860.4	988.3	934.3	965.4	973.2	988.3	989.7	12
13	With missing default risk	193.3	231.9	185.5	179.8	387.5	488.6	459.4	486.8	496.5	488.6	490.2	13
14	With no default risk	160.6	155.2	144.8	170.7	147.2	103.7	153.6	154.5	84.3	103.7	99.8	14
15	With default risk between 0 percent and less than 0.5 percent	81.4	118.2	147.9	140.1	105.7	119.9	105.6	111.2	115.8	119.9	126.9	15
16	With default risk between 0.5 percent and less than 1 percent	30.6	30.4	40.3	38.3	34.5	47.9	33.7	39.6	45.1	47.9	49.8	16
17	With default risk between 1 percent and less than 2.5 percent	39.2	50.4	74.4	65.1	55.1	67.6	51.3	43.1	62.4	67.6	70.3	17
18	With default risk between 2.5 percent and less than 5 percent	23.3	35.8	57.9	37.1	48.2	87.9	46.7	42.9	72.8	87.9	78.9	18
19	With default risk between 5 percent and less than 10 percent	24.8	21.0	21.5	21.6	47.5	37.4	49.5	56.6	62.7	37.4	38.9	19
20	With default risk between 10 percent and less than 25 percent	9.2	10.5	17.4	11.1	13.5	21.9	12.8	9.0	20.7	21.9	20.5	20
21	With default risk between 25 percent and less than 100 percent	3.2	2.7	1.6	3.0	0.8	1.4	1.4	0.5	0.9	1.4	0.6	21
22	In default	41.3	18.7	22.5	23.5	20.3	11.8	20.5	21.3	11.8	11.8	13.9	22

(1) Default risk is the two-year through-the-cycle probability of default provided by the reporting financial institution.

(2) Includes bank holding companies, financial holding companies, national banks, nonmember banks, state member banks, federal savings banks, state savings banks, credit unions, and savings and loan associations.

(3) Outstanding amounts on term loans, drawn revolving lines of credit, and other loans.

(4) From 2009Q4 to 2016Q4, the data contain only the loans reported by 18 expanded reporters that filed on the quarterly frequency. From 2017Q1 on, all reporters file on a quarterly frequency. For comparison, total outstanding credit reported by expanded filers was \$778 billion and total outstanding credit reported by all filers was \$939 billion.

(5) From 2009Q4 to 2016Q4, the data contain only the loans reported by 18 expanded reporters that filed on the quarterly frequency. From 2017Q1 on, all reporters file on a quarterly frequency. For comparison, total outstanding credit reported by expanded filers was \$656 billion and total outstanding credit reported by all filers was \$883 billion.